《高级债券投资管理：建模与策略最佳实践 ADVANCED BOND PORTFOLIO MANAGEMENT》

书籍信息

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内容简介

In order to effectively employ portfolio strategies that can control interest rate risk and/or enhance returns, you must understand the forces that drive bond markets, as well as the valuation and risk management practices of these complex securities. In Advanced Bond Portfolio Management, Frank Fabozzi, Lionel artellini, and Philippe Priaulet have brought together more than thirty experienced bond market professionals to help you do just that.

Divided into six comprehensive parts, Advanced Bond Portfolio Management will guide you through the state-of-the-art techniques used in the analysis of bonds and bond portfolio management. Topics covered include:

General background information on fixed-income markets and bond portfolio strategies

The design of a strategy benchmark

Various aspects of fixed-income modeling that will provide key ingredients in the implementation of an efficient portfolio and risk management process

Interest rate risk and credit risk management In order to effectively employ portfolio strategies that can control interest rate risk and/or enhance returns, you must understand the forces that drive bond markets, as well as the valuation and risk management practices of these complex securities. In Advanced Bond Portfolio Management, Frank Fabozzi, Lionel artellini, and Philippe Priaulet have brought together more than thirty experienced bond market professionals to help you do just that.

Divided into six comprehensive parts, Advanced Bond Portfolio Management will guide you through the state-of-the-art techniques used in the analysis of bonds and bond portfolio management. Topics covered include: General background information on fixed-income markets and bond portfolio strategies The design of a strategy benchmark Various aspects of fixed-income modeling that will provide key ingredients in the implementation of an efficient portfolio and risk management process Interest rate risk and credit risk management Risk factors involved in the management of an international bond portfolioFilled with in-depth insight and expert advice, Advanced Bond Portfolio Management is a valuable resource for anyone involved or interested in this important industry. 作者简介:Frank J. Fabozzi, PhD, CFA, CPA, is the Frederick Frank Adjunct Professor of Finance at Yale University's School of Management and a Fellow of the International Center for Finance. Prior to joining the Yale faculty, Fabozzi was a visiting professor of finance in the Sloan School at MIT. He is the Editor of the Journal of Portfolio Management.

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目 录

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